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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.73000		90.73000		90.73000	90.73000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	776.24800		776.24800		778.98900	778.98900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	784.30100		784.30100		787.08100	787.08100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	793.01100		793.01100		795.83000	795.83000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	801.87800		801.87800		804.73200	804.73200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	862.69100		862.69100		863.80300	863.80300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	871.64200		871.64200		872.77700	872.77700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	881.32100		881.32100		882.47800	882.47800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	891.17600		891.17600		892.34900	892.34900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	761.96700		761.96700		762.39400	762.39400			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	769.87300		769.87300		770.31400	770.31400			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	778.42200		778.42200		778.87600	778.87600			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/02/2022	Index Future	787.12600		787.12600		787.58800	787.58800			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	11.64288		74.35674		11.64569	74.34215			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.90481		75.15589		11.90768	75.14146			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.16642		72.22569		12.16935	72.21141			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.44895		73.05128		12.45200	73.03689			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.04803		73.44966		12.05741	73.39479			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.29177		74.23910		12.30148	74.18416			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.53699		70.81577		12.54707	70.76062			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.79269		71.62551		12.80320	71.56992			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	752.76900		752.76900		753.22300	753.22300			0.00	0.00	0	988.0
GOVI	On 05/08/2021	GOVI	760.57900		760.57900		761.04900	761.04900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	769.02400		769.02400		769.50800	769.50800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	777.62400		777.62400		778.11500	778.11500			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.02317		151.02317		150.46754	150.46754			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	151.12024		151.12024		150.55935	150.55935			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.81919		152.81919		152.25251	152.25251			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.01171		153.01171		152.43871	152.43871			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	108.66518		108.66518		108.41822	108.41822			0.00	0.00	0	2,899.0
I2029	On 05/08/2021	Bond Future	109.83307		109.83307		109.58393	109.58393			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.92057		109.92057		109.66903	109.66903			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.17625		111.17625		110.92192	110.92192			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 06/05/2021	Bond Future		103.15541	103.15541	103.14373	103.14373			0.00	0.00	0	10,050.0
I2033		On 05/08/2021	Bond Future		104.26406	104.26406	104.25274	104.25274			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		104.21495	104.21495	104.20381	104.20381			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		105.40544	105.40544	105.39425	105.39425			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 06/05/2021	Bond Future		115.67817	115.67817	115.66420	115.66420			0.00	0.00	0	8,039.0
I2038		On 05/08/2021	Bond Future		115.20462	115.20462	115.19092	115.19092			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		116.50007	116.50007	116.48666	116.48666			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		116.08354	116.08354	116.07024	116.07024			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 06/05/2021	Bond Future		104.55633	104.55633	104.54391	104.54391			0.00	0.00	0	15,133.0
I2046		On 05/08/2021	Bond Future		105.68007	105.68007	105.66788	105.66788			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.06577	105.06577	105.05384	105.05384			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.26611	106.26611	106.25407	106.25407			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 06/05/2021	Bond Future		107.58955	107.58955	107.57660	107.57660			0.00	0.00	0	11,044.0
I2050		On 05/08/2021	Bond Future		106.82387	106.82387	106.81116	106.81116			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		108.02484	108.02484	108.01241	108.01241			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		107.31683	107.31683	107.30444	107.30444			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future		281.56100	281.56100	281.14900	281.14900			0.00	0.00	0	897.0
IGOV		On 05/08/2021	Index Future		284.55200	284.55200	284.13900	284.13900			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		287.78100	287.78100	287.36700	287.36700			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		291.06700	291.06700	290.64900	290.64900			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.67500	96.32500	3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.70000	96.30000	3.69000	96.31000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.73500	96.26500	3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.77000	96.23000	3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.84000	96.16000	3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.86500	96.13500	3.85500	96.14500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.14000	95.86000	4.12000	95.88000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.26000	95.74000	4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.70000	95.30000	4.68000	95.32000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.82000	95.18000	4.79500	95.20500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.19500	94.80500	5.16500	94.83500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.31000	94.69000	5.27500	94.72500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.57490	117.22494	7.48559	117.66091		9.02	0.00	25,789,486.80	220	107,419.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/05/2021	Bond Future	7.30	Put	1,886.65000	1.88665	1,662.40000	1.66240	1,886.650	8.96	0.69	0.00	0	15,177.0		
R186	On 06/05/2021	Bond Future	7.60	Put	1,025.42000	1.02542	895.74000	0.89574	1,025.420	9.06	0.48	0.00	0	5,000.0		
R186	On 06/05/2021	Bond Future	7.60	Call	1,147.56000	1.14756	1,453.85000	1.45385	1,147.560	9.06	0.52	0.00	0	5,000.0		
R186	On 05/08/2021	Bond Future			7.78160	113.17520	7.68654	113.61631		8.60	0.00	0.00	0	0.0		
R186	On 04/11/2021	Bond Future			7.98484	114.42127	7.88362	114.86763		7.87	0.00	0.00	0	0.0		
R186	On 03/02/2022	Bond Future			8.21184	110.42056	8.10378	110.87201		7.07	0.00	0.00	0	0.0		
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R197	On 06/05/2021	Bond Future			321.16372	321.16372	321.14908	321.14908			0.00	21,517,969.24	67	2,993.0		
R197	On 05/08/2021	Bond Future			316.63557	316.63557	316.62222	316.62222			0.00	0.00	0	13.0		
R197	On 04/11/2021	Bond Future			320.19556	320.19556	320.18316	320.18316			0.00	0.00	0	0.0		
R197	On 03/02/2022	Bond Future			315.77739	315.77739	315.76521	315.76521			0.00	0.00	0	0.0		
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R202	On 06/05/2021	Bond Future			230.99194	230.99194	230.27801	230.27801			0.00	0.00	0	9,281.0		
R202	On 05/08/2021	Bond Future			229.23597	229.23597	228.51553	228.51553			0.00	0.00	0	0.0		
R202	On 04/11/2021	Bond Future			231.81300	231.81300	231.08538	231.08538			0.00	0.00	0	0.0		
R202	On 03/02/2022	Bond Future			230.17143	230.17143	229.43571	229.43571			0.00	0.00	0	0.0		
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2023	On 06/05/2021	Bond Future			5.17303	105.89000	5.19054	105.85931		2.14	0.00	677,696,000.00	6,400	34,154.0		
R2023	On 05/08/2021	Bond Future			5.33790	107.00149	5.35813	106.97097		2.03	0.00	0.00	0	0.0		
R2023	On 04/11/2021	Bond Future			5.51138	104.27150	5.53537	104.24102		1.94	0.00	0.00	0	0.0		
R2023	On 03/02/2022	Bond Future			5.77219	105.43836	5.80212	105.40766		1.59	0.00	0.00	0	0.0		
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future			9.38365	94.06754	9.35570	94.22304		15.22	0.00	0.00	0	115,025.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	15.15000	0.01515	26.04000	0.02604	15.150	14.61	0.01	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	8.77	Call	321.97000	0.32197	408.32000	0.40832	321.970	14.73	0.17	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	8.90	Put	3,210.80000	3.21080	3,161.39000	3.16139	3,210.800	14.82	0.77	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	8.95	Put	2,991.98000	2.99198	2,950.17000	2.95017	2,991.980	14.86	0.74	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.00	Put	2,781.35000	2.78135	2,747.03000	2.74703	2,781.350	14.89	0.72	0.00	0	5,000.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	1,958.25000	1.95825	1,954.09000	1.95409	1,958.250	15.05	0.59	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	1,160.86000	1.16086	1,318.06000	1.31806	1,160.860	15.08	0.44	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	454.42000	0.45442	487.60000	0.48760	454.420	15.60	0.21	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	19.98000	0.01998	27.04000	0.02704	19.980	16.37	0.01	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.60922	91.05001	9.57988	91.20754		14.69	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	257.21000	0.25721	284.89000	0.28489	257.210	14.15	0.08	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	1,212.98000	1.21298	1,290.04000	1.29004	1,212.980	14.16	0.28	0.00	0	200.0		

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,291.33000	1.29133	1,371.19000	1.37119	1,291.330	14.19	0.29	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,493.27000	1.49327	1,579.82000	1.57982	1,493.270	14.24	0.33	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,563.75000	2.56375	2,676.89000	2.67689	2,563.750	14.52	0.47	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	2,621.46000	2.62146	2,590.59000	2.59059	2,621.460	14.69	0.44	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	1,802.77000	1.80277	1,786.26000	1.78626	1,802.770	15.02	0.34	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,564.09000	1.56409	1,551.83000	1.55183	1,564.090	15.18	0.30	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	166.56000	0.16656	169.45000	0.16945	166.560	15.79	0.05	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.82172	92.05300		9.79099	92.21260	13.74	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	970.02000	0.97002	1,021.11000	1.02111	970.020	13.21	0.20	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,579.31000	1.57931	1,649.05000	1.64905	1,579.310	13.21	0.29	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,312.06000	2.31206	2,399.01000	2.39901	2,312.060	13.30	0.38	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	3,971.23000	3.97123	4,084.82000	4.08482	3,971.230	13.68	0.54	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	1,341.49000	1.34149	1,328.62000	1.32862	1,341.490	14.72	0.22	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,142.88000	1.14288	1,132.49000	1.13249	1,142.880	14.72	0.19	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.05493	89.07922		10.02270	89.24073	12.36	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	999.00000	0.99900	1,045.14000	1.04514	999.000	11.73	0.20	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	5,931.47000	5.93147	5,849.10000	5.84910	5,931.470	11.79	0.63	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	4,628.23000	4.62823	4,561.81000	4.56181	4,628.230	12.06	0.54	0.00	0	101.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future			10.14259	88.60104		10.11970	88.73736	18.23	0.00	0.00	0	137,164.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,260.04000	2.26004	2,440.56000	2.44056	2,260.040	18.31	0.61	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	1.00000	0.00100	1.82000	0.00182	1.000	19.71	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.36606	89.53103		10.34211	89.66922	16.90	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.58705	86.37139		10.56202	86.51141	16.65	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,556.03000	1.55603	1,618.01000	1.61801	1,556.030	15.89	0.26	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,396.90000	2.39690	2,476.32000	2.47632	2,396.900	15.95	0.36	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	828.10000	0.82810	827.57000	0.82757	828.100	17.87	0.13	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.82294	87.33826		10.79679	87.47994	14.27	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	955.27000	0.95527	994.51000	0.99451	955.270	13.54	0.18	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,188.85000	1.18885	1,234.37000	1.23437	1,188.850	13.54	0.21	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	7,838.12000	7.83812	7,762.00000	7.76200	7,838.120	13.54	0.68	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	6,542.15000	6.54215	6,476.61000	6.47661	6,542.150	13.64	0.61	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	5,506.95000	5.50695	5,451.39000	5.45139	5,506.950	13.86	0.55	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	4,882.54000	4.88254	4,833.34000	4.83334	4,882.540	14.02	0.51	0.00	0	97.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future			10.74293	88.42224		10.74535	88.40671	20.25	0.00	0.00	0	98,623.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	334.75000	0.33475	395.67000	0.39567	334.750	18.94	0.15	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	582.20000	0.58220	660.62000	0.66062	582.200	19.18	0.23	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	879.42000	0.87942	970.20000	0.97020	879.420	19.44	0.32	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	2,486.49000	2.48649	2,600.50000	2.60050	2,486.490	19.68	0.60	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	2,030.31000	2.03031	2,131.01000	2.13101	2,030.310	20.04	0.55	0.00	0	1,650.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/05/2021	Bond Future	11.05	Put	1,009.81000	1.00981		1,116.17000	1.11617	1,009.810	20.31	0.33		0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,376.79000	3.37679		3,461.03000	3.46103	3,376.790	20.43	0.72		0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	569.62000	0.56962		656.34000	0.65634	569.620	20.67	0.21		0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	339.77000	0.33977		407.80000	0.40780	339.770	21.09	0.14		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	109.96000	0.10996		145.30000	0.14530	109.960	22.03	0.05		0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	8.99000	0.00899		14.90000	0.01490	8.990	22.03	0.01		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	5.26000	0.00526		9.18000	0.00918	5.260	22.03	0.00		0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.96779	89.35044		10.97026	89.33508		18.87	0.00		0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,365.66000	1.36566		1,399.37000	1.39937	1,365.660	17.70	0.27		0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,350.86000	4.35086		4,406.46000	4.40646	4,350.860	18.35	0.53		0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,648.50000	2.64850		2,701.21000	2.70121	2,648.500	19.00	0.38		0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.18979	85.85913		11.19230	85.84398		18.76	0.00		0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,090.86000	2.09086		2,115.39000	2.11539	2,090.860	17.76	0.31		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,290.87000	2.29087		2,315.92000	2.31592	2,290.870	17.76	0.33		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,132.07000	3.13207		3,158.39000	3.15839	3,132.070	17.89	0.41		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,079.91000	5.07991		5,121.68000	5.12168	5,079.910	18.36	0.49		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,326.46000	3.32646		3,365.44000	3.36544	3,326.460	19.00	0.37		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	714.65000	0.71465		733.80000	0.73380	714.650	20.18	0.11		0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.42980	86.82020		11.43241	86.80493		16.14	0.00		0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,358.24000	1.35824		1,372.59000	1.37259	1,358.240	15.35	0.21		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,657.10000	7.65710		7,689.62000	7.68962	7,657.100	15.35	0.62		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	5,072.71000	5.07271		5,104.94000	5.10494	5,072.710	15.85	0.48		0.00	0	683.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.94854	84.14053		10.95099	84.12487		21.74	0.00		0.00	0	128,524.0
R2037	On 05/08/2021	Bond Future			11.17391	80.76846		11.17640	80.75304		21.31	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.38500	81.65843		11.38754	81.64313		20.09	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,153.14000	5.15314		5,179.67000	5.17967	5,153.140	19.84	0.55		0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,737.34000	2.73734		2,774.61000	2.77461	2,737.340	20.79	0.31		0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.61317	78.31817		11.61580	78.30281		18.22	0.00		0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2040	On 06/05/2021	Bond Future			11.04182	86.43633		11.05939	86.31635		21.99	0.00		0.00	0	84,899.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,256.59000	1.25659		1,319.78000	1.31978	1,256.590	21.32	0.39		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,220.59000	4.22059		4,221.59000	4.22159	4,220.590	22.52	0.78		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	3.40000	0.00340		6.59000	0.00659	3.400	24.05	0.00		0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.26103	82.83804		11.27929	82.71724		21.71	0.00		0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,274.86000	3.27486		3,269.19000	3.26919	3,274.860	21.09	0.47		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,000.71000	5.00071		4,979.55000	4.97955	5,000.710	21.78	0.60		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	90.77000	0.09077		100.99000	0.10099	90.770	23.62	0.02		0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.46600	83.75086		11.48495	83.62903		20.57	0.00		0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.68732	80.18381		11.70706	80.06076		18.76	0.00		0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future		11.09944	83.03871		11.11185	82.95332		23.08	0.00	0.00	0	61,848.0
R2044	On 06/05/2021	Bond Future	10.70	Call	778.04000	0.77804	848.10000	0.84810	778.040	21.55	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,901.78000	1.90178	2,059.14000	2.05914	1,901.780	22.41	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,887.14000	2.88714	2,942.57000	2.94257	2,887.140	22.86	0.65	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,078.62000	1.07862	1,214.83000	1.21483	1,078.620	22.94	0.33	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	463.88000	0.46388	558.10000	0.55810	463.880	23.54	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	88.72000	0.08872	123.54000	0.12354	88.720	25.25	0.04	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future		11.31009	79.52993		11.32299	79.44397		22.78	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future		11.50680	80.40631		11.52017	80.31976		21.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future		11.71895	76.92702		11.73289	76.83955		19.66	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future		11.00491	82.35409		11.01715	82.26711		23.42	0.00	12,353,113.50	150	135,329.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,576.01000	1.57601	1,652.46000	1.65246	1,576.010	22.80	0.45	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,617.12000	3.61712	3,658.34000	3.65834	3,617.120	23.66	0.72	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future		11.20079	83.21851		11.21349	83.13104		21.93	0.00	1,248,277,650.00	15,000	20,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,439.44000	1.43944	1,456.17000	1.45617	1,439.440	20.14	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,837.46000	1.83746	1,853.09000	1.85309	1,837.460	20.14	0.32	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,984.15000	2.98415	2,995.88000	2.99588	2,984.150	20.97	0.44	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,002.48000	4.00248	4,008.62000	4.00862	4,002.480	21.51	0.52	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future		11.39294	79.72288		11.40614	79.63464		21.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future		11.59948	80.61522		11.61323	80.52620		18.96	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future		10.67583	68.04228		10.67798	68.03032		24.29	0.00	0.00	0	26,085.0
R209	On 06/05/2021	Bond Future	9.50	Call	91.30000	0.09130	119.89000	0.11989	91.300	23.41	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	200.25000	0.20025	246.10000	0.24610	200.250	23.41	0.11	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	726.88000	0.72688	809.52000	0.80952	726.880	23.55	0.29	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	903.98000	0.90398	992.03000	0.99203	903.980	23.65	0.34	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,888.87000	1.88887	1,995.84000	1.99584	1,888.870	23.90	0.53	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	930.72000	0.93072	1,027.69000	1.02769	930.720	24.29	0.32	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	561.32000	0.56132	642.52000	0.64252	561.320	24.57	0.22	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	263.75000	0.26375	320.37000	0.32037	263.750	25.22	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	51.25000	0.05125	71.66000	0.07166	51.250	26.09	0.03	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future		10.87433	68.75654		10.87651	68.74473		22.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future		11.06915	66.37308		11.07136	66.36142		21.94	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,323.45000	1.32345	1,344.09000	1.34409	1,323.450	21.10	0.23	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,055.98000	6.05598	6,092.83000	6.09283	6,055.980	21.28	0.58	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,464.77000	2.46477	2,497.56000	2.49756	2,464.770	23.01	0.31	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future		11.27469	67.11606		11.27697	67.10434		18.88	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	06/05/2021			Bond Future	201.24004	201.24004		200.96870	200.96870			0.00	0.00	0	1,487.0
R210	On	05/08/2021			Bond Future	203.40285	203.40285		203.12948	203.12948			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	202.95700	202.95700		202.68131	202.68131			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	205.27551	205.27551		204.99698	204.99698			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	06/05/2021			Bond Future	171.86544	171.86544		171.79367	171.79367			0.00	0.00	0	3,405.0
R212	On	05/08/2021			Bond Future	171.38731	171.38731		171.31554	171.31554			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.31434	173.31434		173.24238	173.24238			0.00	0.00	0	0.0
R212	On	31/01/2022			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	06/05/2021			Bond Future	9.82051	83.84870		9.79754	83.97455		17.75	0.00	33,539,480.00	400	9,531.0
R213	On	05/08/2021			Bond Future	10.03608	84.72882		10.01205	84.85640		16.39	0.00	0.00	0	0.0
R213	On	04/11/2021			Bond Future	10.25005	82.13194		10.22494	82.26123		15.98	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.48300	83.05113		10.45676	83.18191		13.77	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	929.59000	0.92959		967.17000	0.96717	929.590	13.07	0.18	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	1,090.84000	1.09084		1,132.71000	1.13271	1,090.840	13.07	0.21	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	Bond Future	6,768.58000	6.76858		6,701.24000	6.70124	6,768.580	13.07	0.66	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	6,116.92000	6.11692		6,054.75000	6.05475	6,116.920	13.08	0.62	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	Bond Future	4,921.24000	4.92124		4,870.69000	4.87069	4,921.240	13.34	0.54	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	Bond Future	4,646.16000	4.64616		4,598.43000	4.59843	4,646.160	13.41	0.52	0.00	0	102.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	06/05/2021			Bond Future	10.96438	65.45079		10.97153	65.41020		26.21	0.00	0.00	0	15,384.0
R214	On	05/08/2021			Bond Future	11.15788	66.13786		11.16526	66.09712		24.15	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.34757	63.58853		11.35519	63.54758		23.74	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	11.55087	64.30024		11.55877	64.25898		20.38	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :														2,019,173,699.54	22,237	1 240 490.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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Grand Total: 2,019,173,699.54 22,237 1 240 490.0